

Bai Yu

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Career Summary

I have in total 4 years experience in banking industry as a business analyst and also a software engineer. Over the 4 year experience, I gained extensive experience in KYC, trade life cycle and software development life cycle within banking domain, equipped with hands-on experience and deep knowledge in trade processing, rate processing, as well as Java, C#, Perl, and shell languages. I successfully on-boarded new branch for Currency Emerge Market in the trading platform, which provides one million revenue per annum. I've also taken the initiatives to be responsible for the hardware migration program, which upgraded UNIX server to a higher version, and decommissioned the old server; as a result, department annual cost has been saved as required.

I am currently studying Master of Financial Engineering in National University of Singapore. Recently I finished my MFE final project where I analyzed, designed, and implemented a trading strategy using Python.

With the learning knowledge in financial market, finance, risk and trading, I would love to presume my career in quantitative trading.

Technical Skills

Operating Systems	Linux, Windows
Software Packages	TOAD, Eclipse, Maven, Visual studio, Git, PyCharm CE, SVN
Languages	Java, C++, C#, Objective C, Python, Perl, Shell, SQL
Technologies	Web Sphere MQ, Spring, Java Script, Autosys
Database (SQL)	Sybase, MySQL

Education:

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| • Master of Financial Engineering, National University of Singapore | Aug 2014 – June 2017 |
| • Bachelor of Computer Science, National University of Singapore | Aug 2009 - May 2013 |
| • Computer Science, University of Texas Austin | Dec 2011 - May 2012 |

Working experience:

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| • Application Developer at JPMorgan (Singapore) | Dec 2014 - Present |
| • Business Analyst at Citibank Singapore Ltd (Singapore) | July 2012 – Dec 2014 |
| • Internship at Citibank Singapore Ltd (Singapore) | Dec 2012 - Apr 2012 |
| • Internship at Asatte Press Inc (Austin, US) | May 2012 - Aug 2012 |
| • Internship at Symantec (Singapore) | May 2011 - Jul 2011 |

Projects:

Project-1: TrendFollowing Trading platform

Skills: Python

Role: Quant trader/ Application developer

Duration: Jan 2016 to Now

Description: This is an ongoing final year project for my MFE program. The plan is to build my own trading strategy using trend following mechanism. Different market indicators are chosen to be trading signals. The program is able to do self learning to identify the weight to use for each indicator during buy sell decision making.

Roles and Responsibilities:

- Deciding on Trend Following strategy
- Choose different indicators for trading strategy
- Build up python trading application which fetch real-time market data from Yahoo and update buy/sell decision making to the day.
- Calculate P&L for trading strategy and implement program to adjust trading decision based on the past P&L
- Build visual diagram to plot the profit and lost for the program.

Project-2: Onboarding new branch for Vietnam CEM (JPMorgan chase)

Skills: C#, Java, Sybase SQL, Perl, Shell Script, Autosys

Role: Application developer

Duration: March 2016 – Jan 2016

Description: With the purpose to expand Vietnam market, for JPMorgan, business earns more than 1M per year with the new branch on boarded to our system. Branch on boarded for Vietnam branch is meant for Money Market where all kinds of products can be traded, such as Deposit and Loan, Call and Notice, Bonds, Swap and etc. AD will work with trader to setup front end trade book access, AD and Middle office work together to get up reference data, AD and Product control work together to make sure Accounting posting is correctly setup for the newly added customer and trading products, AD also need to work with cash prediction team to make sure cash prediction is sent correctly with each single trade booked, so that company has a good overview of cash liquidity under control. Autosys job with corresponding Perl, Shell, Java process need to be Setup for upstream and downstream feed are setup in this project following standard Software Development Life Cycle (SDLC). From Wintel side, Tasks are also setup for Wintel Services to process rates and trades data.

Roles and Responsibilities:

- Groom the Business Requirement by product team.
- Go through of Business Requirement Document and Technical Architecture document.
- Determines operational feasibility by evaluating analysis, problem definition, requirements, solution development, and proposed solutions.
- Documenting and demonstrates solutions to product and architect team.
- Design and implement features for the new branch with different function team involved.
- Quickly produce well organized, optimized, and documented source code.
- Creating branches for new features for development and release.
- Co-coordinating with testing team and operation team to make sure the branch is available and functional within project timeframe.
- Provide direct server support during deployment and general production operations.
- Consolidate all action items into a confluence documentation page, for future new developer's reference to onboard a branch.
- Continuously learn and improve skills.

Project-3: Sybase UNIX Hardware refresh (JPMorgan chase)

Skills: Linux and Sybase SQL.

Role: Application developer

Duration: Sep 2016 to Jan 2017

Description: Migrate Application Sybase in UNIX server from Version 15.5 to 15.7.

Roles and Responsibilities:

- Understanding existing application Sybase and all DB objects
- Understanding new requirement technical specification and what are the changes
- Determining impact analysis on existing application.
- Creating solution timeline plan, design document and discussing with DBA
- Work with UNIX SA, DBA to build new servers with current DB objects, jobs, monitoring
- Test built DEV and UAT server to make sure Application will be functional as it is currently.
- Conduct Mock Disaster Resiliency and Mock Migration for the new server
- Migrate server faster than planed on migration Weekend and make sure user BAU Didn't get impacted on Next working Monday due to Migration.
- Consolidate all action items into a confluence documentation page, for future new developer's reference to migrate a Sybase server.

Achievement

- Funder of TeamNUS - Weiqi, Found TeamNUS for Go.
- Captain - Dodge ball, female team, School of Computing, NUS. In charge and play together with teammates to fight in Inner Faculty Game dodge ball.
- Vice-Captain - Weiqi Intelligent Game Club, NUS Sports Club, Take in new members and teach new member to play Go (Weiqi).
- Championship - Team Open in 14th national Ladies Weiqi Tournament 2011 Championship in Taekwondo IVP 2011 pattern individual (O jiang)
- Volunteer, First Aider, member of Red Cross Singapore